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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 21/04/2017

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
\$ / R	On 21/04/2017	Any day expiry		13.15100	13.15100		13.17300	13.17300		19.38	0.00	1,841,595.00	140	0.00
\$ / R	On 24/04/2017	Any day expiry		13.15980	13.15980		13.17300	13.17300		20.55	0.00	0.00	0	0.00
\$ / R	On 24/04/2017	Any day expiry	13.89	Call	9.82390	0.00982	12.29360	0.01229	9.824	36.64	0.05	0.00	0	2,500.00
\$ / R	On 25/04/2017	Any day expiry		13.15980	13.15980		13.16850	13.16850		20.02	0.00	0.00	0	20.00
\$ / R	On 25/04/2017	Any day expiry	13.06	Call	175.50580	0.17551	183.83740	0.18384	175.506	21.74	0.64	0.00	0	100.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	377.77860	0.37778	373.07270	0.37307	377.779	26.99	0.81	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	658.12860	0.65813	651.71580	0.65172	658.129	32.95	0.91	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	948.21120	0.94821	940.52510	0.94053	948.211	37.11	0.96	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	0.58150	0.00058	0.63900	0.00064	0.581	46.55	0.00	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	0.10800	0.00011	0.11490	0.00011	0.108	51.30	0.00	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	0.70020	0.00070	0.76950	0.00077	0.700	78.38	0.00	0.00	0	1,000.00
\$ / R	On 26/04/2017	Any day expiry		13.15980	13.15980		13.17050	13.17050		19.69	0.00	0.00	0	0.00
\$ / R	On 26/04/2017	Any day expiry	13.30	Call	76.79390	0.07679	85.14790	0.08515	76.794	21.94	0.34	0.00	0	2,500.00
\$ / R	On 28/04/2017	Any day expiry		13.16320	13.16320		13.17450	13.17450		19.08	0.00	11,739,726.90	891	2,081.00
\$ / R	On 28/04/2017	Any day expiry	13.00	Call	241.13380	0.24113	255.95090	0.25595	241.134	20.09	0.68	0.00	0	1,500.00
\$ / R	On 02/05/2017	Any day expiry		13.16990	13.16990		13.18240	13.18240		17.74	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 02/05/2017	Any day expiry	12.60	Put	18.14960	0.01815	19.93390	0.01993	18.150	19.12	0.09	0.00	0	10,000.00
\$ / R	On 02/05/2017	Any day expiry	13.56	Call	45.74310	0.04574	52.28960	0.05229	45.743	19.04	0.19	0.00	0	10,000.00
\$ / R	On 04/05/2017	Any day expiry			13.17330	13.17330	13.18670	13.18670		17.75	0.00	0.00	0	5,000.00
\$ / R	On 04/05/2017	Any day expiry	13.21	Call	158.67980	0.15868	170.17720	0.17018	158.680	17.76	0.47	0.00	0	10,000.00
\$ / R	On 04/05/2017	Any day expiry	13.22	Put	200.93040	0.20093	199.00020	0.19900	200.930	17.78	0.54	0.00	0	25,000.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	36.16410	0.03616	44.22640	0.04423	36.164	18.25	0.16	0.00	0	1,000.00
\$ / R	On 11/05/2017	Any day expiry			13.19060	13.19060	13.20320	13.20320		17.42	0.00	0.00	0	70.00
\$ / R	On 11/05/2017	Any day expiry	13.00	Put	125.39260	0.12539	129.08540	0.12909	125.393	16.92	0.35	0.00	0	34,000.00
\$ / R	On 11/05/2017	Any day expiry	15.00	Call	4.59190	0.00459	7.21530	0.00722	4.592	25.43	0.02	0.00	0	34,000.00
\$ / R	On 12/05/2017	Any day expiry			13.19310	13.19310	13.20560	13.20560		17.46	0.00	0.00	0	0.00
\$ / R	On 12/05/2017	Any day expiry	13.60	Call	88.69320	0.08869	0.00000	0.00000	88.693	18.65	0.26	67,430,647.00	20,000	20,000.00
\$ / R	On 12/05/2017	Any day expiry	14.00	Call	34.33230	0.03433	39.58830	0.03959	34.332	20.08	0.11	29,906,528.40	20,000	0.00
\$ / R	On 12/05/2017	Any day expiry	14.25	Call	19.80580	0.01981	25.92650	0.02593	19.806	21.22	0.07	0.00	0	1,250.00
\$ / R	On 15/05/2017	Any day expiry			13.20050	13.20050	13.21270	13.21270		17.15	0.00	0.00	0	10.00
\$ / R	On 19/05/2017	Any day expiry			13.21040	13.21040	13.22210	13.22210		17.30	0.00	0.00	0	1,140.00
\$ / R	On 26/05/2017	Any day expiry			13.22750	13.22750	13.23840	13.23840		17.18	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	454.02120	0.45402	449.13530	0.44914	454.021	18.06	0.63	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	3.37700	0.00338	9.58310	0.00958	3.377	25.62	0.01	0.00	0	60.00
\$ / R	On 31/05/2017	Any day expiry			13.23870	13.23870	13.24980	13.24980		17.11	0.00	15,921,360.00	1,200	1,200.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.28160	13.28160	13.29280	13.29280		16.89	0.00	1,952,421,763.20	147,002	995,175.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	12.08460	0.01208	22.60070	0.02260	12.085	16.63	0.03	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	18.16260	0.01816	30.94480	0.03094	18.163	15.70	0.05	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	25.29660	0.02530	37.54670	0.03755	25.297	15.78	0.07	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	40.02310	0.04002	49.95310	0.04995	40.023	15.91	0.10	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	78.40730	0.07841	79.32370	0.07932	78.407	16.11	0.17	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	743.49360	0.74349	746.58760	0.74659	743.494	16.25	0.78	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	127.91720	0.12792	119.66490	0.11966	127.917	16.32	0.24	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	664.02630	0.66403	666.89690	0.66690	664.026	16.37	0.74	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	154.80810	0.15481	146.44630	0.14645	154.808	16.41	0.28	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	188.84980	0.18885	180.51700	0.18052	188.850	16.52	0.32	6,357,906.72	1,500	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	557.79730	0.55780	560.68700	0.56069	557.797	16.54	0.67	0.00	0	33,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	227.40260	0.22740	219.24070	0.21924	227.403	16.63	0.36	0.00	0	88,455.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	509.00260	0.50900	512.04070	0.51204	509.003	16.63	0.64	0.00	0	1,578.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	343.78500	0.34379	336.52450	0.33652	343.785	16.89	0.47	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	366.48240	0.36648	369.95100	0.36995	366.482	16.94	0.52	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	371.85980	0.37186	363.42590	0.36343	371.860	17.01	0.49	0.00	0	1,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	336.71220	0.33671	339.35930	0.33936	336.712	17.11	0.49	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	316.74270	0.31674	319.25470	0.31925	316.743	17.23	0.47	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	294.14850	0.29415	296.51410	0.29651	294.148	17.37	0.44	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Put	494.82130	0.49482	485.87720	0.48588	494.821	17.49	0.58	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	276.42130	0.27642	278.67720	0.27868	276.421	17.49	0.42	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	625.92850	0.62593	616.65100	0.61665	625.928	17.94	0.65	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	214.77550	0.21478	216.68380	0.21668	214.775	17.97	0.35	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	188.98410	0.18898	190.76280	0.19076	188.984	18.21	0.31	0.00	0	1,500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	730.23740		0.73024		720.78240	0.72078	730.237	18.28	0.70	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	761.10880		0.76111		751.60990	0.75161	761.109	18.37	0.71	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	864.23020		0.86423		853.98740	0.85399	864.230	18.67	0.75	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	145.83020		0.14583		146.78740	0.14679	145.830	18.67	0.25	0.00	0	1,250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	138.39280		0.13839		138.77710	0.13878	138.393	18.77	0.24	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	954.65700		0.95466		942.90840	0.94291	954.657	18.93	0.78	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	971.38590		0.97139		959.38710	0.95939	971.386	18.97	0.78	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,013.56860		1.01357	1,000.97770	1.00098	1,013.569	19.09	0.79	0.00	0	1,400.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,056.24530		1.05625	1,043.10450	1.04310	1,056.245	19.20	0.80	0.00	0	2,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	105.04730		0.10505	102.89950	0.10290	105.047	19.25	0.19	0.00	0	100.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	103.67480		0.10367	101.42770	0.10143	103.675	19.27	0.19	0.00	0	3,156.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,142.96290		1.14296	1,128.85740	1.12886	1,142.963	19.43	0.82	0.00	0	3,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	75.65570		0.07566	71.49180	0.07149	75.656	19.82	0.14	0.00	0	99,678.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	53.90210		0.05390	51.97570	0.05198	53.902	20.32	0.11	0.00	0	2,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,652.76890		1.65277	1,642.82660	1.64283	1,652.769	20.58	0.91	0.00	0	1,297.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	38.08160		0.03808	41.37850	0.04138	38.082	20.77	0.08	0.00	0	763.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	30.93390		0.03093	36.45040	0.03645	30.934	21.05	0.07	0.00	0	1,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	21.92450		0.02192	29.97880	0.02998	21.924	21.50	0.05	0.00	0	5,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,237.52430		2.23752	2,235.07350	2.23507	2,237.524	21.68	0.96	0.00	0	150.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	19.12430		0.01912	27.87350	0.02787	19.124	21.68	0.04	0.00	0	55,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	13.10020		0.01310	23.08370	0.02308	13.100	22.18	0.03	0.00	0	19,880.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,511.50020		2.51150	2,510.28370	2.51028	2,511.500	22.18	0.97	0.00	0	3,155.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	11.93140		0.01193	22.09570	0.02210	11.931	22.31	0.03	0.00	0	3,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	11.77340		0.01177	21.96050	0.02196	11.773	22.33	0.03	0.00	0	30,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	10.66590		0.01067	20.31840	0.02032	10.666	22.88	0.02	0.00	0	5,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	10.22050		0.01022	19.41620	0.01942	10.220	23.36	0.02	0.00	0	1,400.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	9.82230		0.00982	18.60000	0.01860	9.822	23.85	0.02	0.00	0	4,255.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	9.60330		0.00960	18.14780	0.01815	9.603	24.14	0.02	0.00	0	2,850.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	8.30130		0.00830	15.37750	0.01538	8.301	26.40	0.02	0.00	0	2,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	1.99360		0.00199	4.55720	0.00456	1.994	28.91	0.00	0.00	0	1,297.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.92080		0.00092	2.35340	0.00235	0.921	28.91	0.00	0.00	0	150.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.16490		0.00016	0.54270	0.00054	0.165	28.91	0.00	0.00	0	3,155.00	
\$ / R	On 28/06/2017	Any day expiry			13.30190	13.30190		13.31310	13.31310			16.99	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	509.37190		0.50937	499.53060	0.49953	509.372	17.45	0.56	0.00	0	60.00	
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	11.82800		0.01183	21.37180	0.02137	11.828	22.94	0.02	0.00	0	60.00	
\$ / R	On 30/06/2017	Any day expiry			13.30640	13.30640		13.31760	13.31760			17.01	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry			13.31770	13.31770		13.32890	13.32890			16.93	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	194.03750		0.19404	194.21490	0.19421	194.038	18.48	0.29	0.00	0	5,000.00	
\$ / R	On 10/07/2017	Any day expiry			13.32890	13.32890		13.34020	13.34020			16.87	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	193.08800		0.19309	193.17500	0.19317	193.088	18.55	0.28	0.00	0	5,000.00	
\$ / R	On 12/07/2017	Any day expiry			13.33340	13.33340		13.34470	13.34470			16.98	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	843.01640		0.84302	831.78740	0.83179	843.016	18.31	0.68	0.00	0	1,000.00	
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	5.66730		0.00567	15.68620	0.01569	5.667	26.54	0.01	0.00	0	1,000.00	
\$ / R	On 17/07/2017	Any day expiry			13.34470	13.34470		13.35600	13.35600			16.93	0.00	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 21/07/2017	Any day expiry		13.35370	13.35370		13.36500	13.36500		16.97	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry		13.36270	13.36270		13.37400	13.37400		16.89	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	374.44320	0.37444	363.92590	0.36393	374.443	16.69	0.43	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	189.09400	0.18909	188.25690	0.18826	189.094	18.89	0.26	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry		13.36710	13.36710		13.37840	13.37840		16.89	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	544.51110	0.54451	533.50530	0.53351	544.511	17.20	0.53	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	25.20250	0.02520	31.31980	0.03132	25.203	22.92	0.04	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry		13.37600	13.37600		13.38730	13.38730		16.83	0.00	46,836,550.00	3,500	4,774.00
\$ / R	On 11/08/2017	Any day expiry		13.40040	13.40040		13.41190	13.41190		16.85	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry		13.44030	13.44030		13.45210	13.45210		16.76	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	570.57960	0.57058	561.42620	0.56143	570.580	16.85	0.50	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	31.10440	0.03110	42.48520	0.04249	31.104	21.57	0.05	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future		13.48460	13.48460		13.49670	13.49670		16.70	0.00	714,683.80	53	48,857.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	76.27270	0.07627	73.66490	0.07366	76.273	15.59	0.11	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	166.62140	0.16662	160.49960	0.16050	166.621	15.55	0.21	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	255.87320	0.25587	249.36740	0.24937	255.873	15.76	0.29	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	818.01420	0.81801	823.10480	0.82310	818.014	16.00	0.66	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	333.41420	0.33341	326.40480	0.32640	333.414	16.00	0.34	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	395.90630	0.39591	388.49760	0.38850	395.906	16.20	0.38	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	527.80310	0.52780	519.77130	0.51977	527.803	16.56	0.46	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	568.39660	0.56840	572.26650	0.57227	568.397	16.70	0.52	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	662.15210	0.66215	653.73160	0.65373	662.152	16.93	0.52	0.00	0	226,200.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	738.43430	0.73843	729.86750	0.72987	738.434	17.13	0.55	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	744.95420	0.74495	736.37730	0.73638	744.954	17.15	0.55	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	339.02450	0.33902	342.17570	0.34218	339.024	17.91	0.35	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,069.49460	1.06949	1,060.52340	1.06052	1,069.495	17.94	0.66	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,145.94760	1.14595	1,136.86680	1.13687	1,145.948	18.12	0.68	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	308.28990	0.30829	311.29890	0.31130	308.290	18.14	0.32	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,263.84920	1.26385	1,254.61830	1.25462	1,263.849	18.40	0.71	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	272.46510	0.27247	275.30440	0.27530	272.465	18.45	0.29	390,246.00	100	7,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	262.79400	0.26279	265.58710	0.26559	262.794	18.54	0.28	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	232.59060	0.23259	235.24220	0.23524	232.591	18.85	0.25	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	189.16680	0.18917	191.20190	0.19120	189.167	19.28	0.21	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	89.82150	0.08982	89.63820	0.08964	89.821	20.65	0.11	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	65.18810	0.06519	65.25610	0.06526	65.188	21.01	0.08	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	45.59570	0.04560	46.35940	0.04636	45.596	21.21	0.06	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	38.07480	0.03807	39.06650	0.03907	38.075	21.30	0.05	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	37.05610	0.03706	38.07600	0.03808	37.056	21.32	0.05	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	14.33130	0.01433	15.23910	0.01524	14.331	21.57	0.02	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry		13.50450	13.50450		13.51680	13.51680		16.67	0.00	513,532.00	38	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	589.97150	0.58997	582.01250	0.58201	589.972	16.67	0.48	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	43.85460	0.04385	33.10570	0.03311	43.855	21.71	0.06	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry		13.50680	13.50680		13.51900	13.51900		16.66	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry		13.56220	13.56220		13.57480	13.57480		16.60	0.00	0.00	0	334.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/10/2017	Any day expiry			13.57100	13.57100	13.58370	13.58370		16.69	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	607.75310	0.60775	600.77320	0.60077	607.753	16.55	0.46	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	59.22750	0.05923	55.29160	0.05529	59.228	22.09	0.07	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.60830	13.60830	13.62090	13.62090		16.62	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.64130	13.64130	13.65380	13.65380		16.66	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	624.28270	0.62428	617.38240	0.61738	624.283	16.45	0.44	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	76.63070	0.07663	76.06610	0.07607	76.631	22.31	0.08	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.68520	13.68520	13.69770	13.69770		16.67	0.00	21,595,245.60	1,578	90,374.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	84.06760	0.08407	85.63360	0.08563	84.068	15.32	0.10	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	118.74180	0.11874	118.75460	0.11875	118.742	15.30	0.13	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	155.51830	0.15552	153.67910	0.15368	155.518	15.28	0.16	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	196.79790	0.19680	193.26880	0.19327	196.798	15.30	0.20	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	223.36180	0.22336	219.48560	0.21949	223.362	15.37	0.22	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	267.51680	0.26752	263.10260	0.26310	267.517	15.48	0.25	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	391.35520	0.39136	385.63350	0.38563	391.355	15.73	0.32	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	443.73860	0.44374	437.72080	0.43772	443.739	15.89	0.35	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	554.27100	0.55427	547.73540	0.54774	554.271	16.20	0.40	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	580.01980	0.58002	573.37870	0.57338	580.020	16.27	0.41	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	818.49960	0.81850	824.15510	0.82416	818.500	16.40	0.57	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	875.91900	0.87592	868.54600	0.86855	875.919	16.97	0.52	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	934.03020	0.93403	926.60240	0.92660	934.030	17.09	0.54	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,284.23740	1.28424	1,276.61170	1.27661	1,284.237	17.81	0.63	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	359.48800	0.35949	364.29400	0.36429	359.488	18.57	0.30	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	338.57590	0.33858	343.31760	0.34332	338.576	18.72	0.28	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	336.67860	0.33668	341.41340	0.34141	336.679	18.73	0.28	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	207.25300	0.20725	211.23570	0.21124	207.253	19.74	0.19	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	120.17920	0.12018	122.18580	0.12219	120.179	21.26	0.11	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	118.13770	0.11814	120.06610	0.12007	118.138	21.32	0.11	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	116.63700	0.11664	118.50770	0.11851	116.637	21.36	0.11	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	114.67560	0.11468	116.46890	0.11647	114.676	21.42	0.11	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	76.69350	0.07669	77.45360	0.07745	76.694	22.24	0.07	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.69400	13.69400	13.70650	13.70650		16.68	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	635.78660	0.63579	628.87560	0.62888	635.787	16.41	0.43	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	82.55990	0.08256	83.60940	0.08361	82.560	22.25	0.08	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.80980	13.80980	13.82250	13.82250		16.65	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.81410	13.81410	13.82690	13.82690		16.65	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.88340	13.88340	13.89670	13.89670		16.70	0.00	1,388,340.00	100	324.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	433.44910	0.43345	428.40180	0.42840	433.449	15.64	0.30	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	554.39120	0.55439	0.00000	0.00000	554.391	17.99	0.37	43,278,641.33	8,395	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	436.61350	0.43661	442.24150	0.44224	436.613	18.68	0.30	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.96350	13.96350	13.97760	13.97760		16.71	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,642.13540	1.64214	1,634.45620	1.63446	1,642.135	17.99	0.62	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	436.27920	0.43628	442.58420	0.44258	436.279	18.93	0.29	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.99970	13.99970	14.01390	14.01390		16.83	0.00	0.00	0	70.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 15/05/2018	Any day expiry			14.00870		14.00870		14.02290	14.02290		16.84	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.08560		14.08560		14.10010	14.10010		17.04	0.00	0.00	0	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	36.67140		0.03667		36.47840	0.03648	36.671	13.79	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	498.12680		0.49813		494.09410	0.49409	498.127	15.90	0.30	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	772.41700		0.77242		766.36620	0.76637	772.417	16.47	0.39	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	440.74090		0.44074		447.69840	0.44770	440.741	19.52	0.27	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.21220		14.21220		14.22720	14.22720		17.25	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.29130		14.29130		14.30670	14.30670		17.40	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.42010		14.42010		14.43600	14.43600		17.55	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.49020		14.49020		14.50640	14.50640		17.66	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.62800		14.62800		14.64490	14.64490		17.76	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.70260		14.70260		14.71980	14.71980		17.84	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.28160		13.28160		13.29280	13.29280		16.89	0.00	265,632.00	20	475.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.48460		13.48460		13.49670	13.49670		16.70	0.00	0.00	0	27.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.68520		13.68520		13.69770	13.69770		16.67	0.00	0.00	0	42.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.88340		13.88340		13.89670	13.89670		16.70	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.08560		14.08560		14.10010	14.10010		17.04	0.00	0.00	0	47.00
£ / R	On 24/04/2017	Any day expiry			16.80940		16.80940		16.90790	16.90790		19.23	0.00	0.00	0	10.00
£ / R	On 25/04/2017	Any day expiry			16.82060		16.82060		16.90130	16.90130		19.78	0.00	0.00	0	154.00
£ / R	On 28/04/2017	Any day expiry			16.82580		16.82580		16.91030	16.91030		20.13	0.00	0.00	0	97.00
£ / R	On 31/05/2017	Any day expiry			16.93660		16.93660		17.02080	17.02080		18.16	0.00	0.00	0	56.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.99930		16.99930		17.08370	17.08370		18.04	0.00	1,024,904,796.30	60,291	58,196.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	757.67570		0.75768		809.95310	0.80995	757.676	17.35	0.68	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	313.67850		0.31368		340.44220	0.34044	313.678	19.04	0.37	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	19.00	Call	74.59420		0.07459		82.45110	0.08245	74.594	21.66	0.11	0.00	0	1,200.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.30180		17.30180		17.38910	17.38910		17.81	0.00	1,730,180.00	100	1,946.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.60550		17.60550		17.69460	17.69460		16.86	0.00	0.00	0	215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12203		0.12203		0.12199	0.12199		16.69	0.00	28,922.06	237	3,725.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12441		0.12441		0.12437	0.12437		15.99	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12683		0.12683		0.12680	0.12680		16.06	0.00	0.00	0	0.00
€ / R	On 28/04/2017	Any day expiry			14.07640		14.07640		14.18490	14.18490		19.16	0.00	0.00	0	5.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.23870		14.23870		14.34690	14.34690		15.74	0.00	270,820,074.00	19,020	124,666.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.52480		14.52480		14.63570	14.63570		15.54	0.00	479,318.40	33	6,848.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.81420		14.81420		14.92790	14.92790		15.66	0.00	0.00	0	4,478.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	364.46040		0.36446		330.00170	0.33000	364.460	14.94	0.30	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	313.24780		0.31325		340.18310	0.34018	313.248	17.57	0.26	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.10990		15.10990		15.22550	15.22550		15.76	0.00	0.00	0	1,269.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.90721		95.90721		96.13659	96.13659			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.92603		92.92603		93.17038	93.17038			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 15/06/2026	Interest Rate Swap	91.67412		91.67412		91.92875	91.92875			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	93.79360		93.79360		94.05510	94.05510			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	97.52067		97.52067		97.78462	97.78462			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	96.09849		96.09849		96.37036	96.37036			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	98.13046		98.13046		98.40482	98.40482			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.60703		99.60703		99.60703	99.60703			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.59932		99.59932		99.60381	99.60381			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.80290		99.80290		99.81035	99.81035			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.75754		99.75754		99.77055	99.77055			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.93641		99.93641		99.96582	99.96582			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.83182		99.83182		99.83882	99.83882			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.03775		99.03775		99.05165	99.05165			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.62640		98.62640		98.65638	98.65638			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.59550		98.59550		98.62658	98.62658			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.01000		99.01000		99.05000	99.05000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.44820		99.44820		99.47956	99.47956			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.88618		99.88618		99.91807	99.91807			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.72882		96.72882		96.82941	96.82941			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.00748		96.00748		96.11218	96.11218			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.25228		95.25228		95.36336	95.36336			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.46360		95.46360		95.58501	95.58501			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.67532		97.67532		97.80553	97.80553			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.83979		97.83979		97.97815	97.97815			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.05110		99.05110		99.19655	99.19655			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	533.84900		533.84900		533.11500	533.11500			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	544.01800		544.01800		543.27100	543.27100			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	554.60600		554.60600		553.85500	553.85500			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	565.66900		565.66900		564.89300	564.89300			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	614.62500		614.62500		613.12000	613.12000			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	626.33300		626.33300		624.80000	624.80000			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	638.52300		638.52300		636.97200	636.97200			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	651.25900		651.25900		649.66600	649.66600			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	556.58500		556.58500		555.32200	555.32200			0.00	0.00	0	533.00
ALBI	On 03/08/2017	Index Future	567.18700		567.18700		565.90100	565.90100			0.00	22,687,480.00	4	99.00
ALBI	On 02/11/2017	Index Future	578.22600		578.22600		576.92600	576.92600			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	589.76000		589.76000		588.42300	588.42300			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.98840		9.98840		10.00430	10.00430		14.05	0.00	0.00	0	23,129.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.12750		10.12750		10.14420	10.14420		13.74	0.00	0.00	0	3,805.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.26630		10.26630		10.28310	10.28310		13.33	0.00	0.00	0	58.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.83320		9.83320		9.85530	9.85530		14.71	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.99770		9.99770		10.02040	10.02040		14.39	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.16190		10.16190		10.18480	10.18480		14.10	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.34190		13.34190		13.40320	13.40320		16.20	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.62740		13.62740		13.69010	13.69010		16.00	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.91770		13.91770		13.98170	13.98170		16.09	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.92030		1.92030		1.92420	1.92420		15.79	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.93800		1.93800		1.94150	1.94150		15.77	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.95500		1.95500		1.95910	1.95910		15.32	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.91040		1.91040		1.91430	1.91430		16.74	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.91620		1.91620		1.93150	1.93150		15.80	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 01/02/2018	Bond Future	132.87756		132.87756		132.86792	132.86792			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.55216		77.55974		10.59329	77.30046			0.00	0.00	0	2,000.00
ES33	On 03/08/2017	Bond Future	10.63519		79.03716		10.67768	78.77305			0.00	0.00	0	7,466.00
ES33	On 02/11/2017	Bond Future	10.71910		76.78297		10.76279	76.51518			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.80288		78.31484		10.84832	78.04023			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.75717		80.86897		10.77821	80.71831			0.00	0.00	0	8,777.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES42	On 03/08/2017	Bond Future		10.84059	82.40941		10.86230	82.25605			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		10.92395	79.75155		10.94618	79.59670			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future		11.00447	81.34267		11.02765	81.18329			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/05/2017	GOVI		554.92100	554.92100		553.68400	553.68400			0.00	0.00	0	406.00
GOVI	On 03/08/2017	GOVI		565.49100	565.49100		564.23200	564.23200			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		576.49700	576.49700		575.22300	575.22300			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI		587.99600	587.99600		586.68700	586.68700			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.71020	1.71020		1.71170	1.71170		16.52	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.73890	1.73890		1.74060	1.74060		16.60	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.76660	1.76660		1.76820	1.76820		16.16	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future		127.84476	127.84476		127.83771	127.83771			0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future		128.97299	128.97299		128.96580	128.96580			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		131.51373	131.51373		131.50884	131.50884			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		132.81624	132.81624		132.80893	132.80893			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 04/05/2017	Bond Future		99.37478	99.37478		99.57982	99.57982			0.00	0.00	0	1,772.00
I2029	On 01/02/2018	Bond Future		104.33789	104.33789		104.55536	104.55536			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/05/2017	Bond Future		105.19267	105.19267		105.18700	105.18700			0.00	0.00	0	5,704.00
I2033	On 03/08/2017	Bond Future		107.21552	107.21552		107.20985	107.20985			0.00	0.00	0	430.00
I2033	On 02/11/2017	Bond Future		108.25065	108.25065		108.24682	108.24682			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		110.43571	110.43571		110.42988	110.42988			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/05/2017	Bond Future		131.35500	131.35500		131.56449	131.56449			0.00	0.00	0	19,811.00
I2038	On 03/08/2017	Bond Future		132.38447	132.38447		132.59788	132.59788			0.00	0.00	0	2,706.00
I2038	On 02/11/2017	Bond Future		134.99244	134.99244		135.21255	135.21255			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		136.19624	136.19624		136.41817	136.41817			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/05/2017	Bond Future		127.84520	127.84520		127.70596	127.70596			0.00	0.00	0	19,416.00
I2046	On 03/08/2017	Bond Future		130.30369	130.30369		130.16191	130.16191			0.00	221,516,273.00	1,700	9,883.00
I2046	On 02/11/2017	Bond Future		131.28712	131.28712		131.14499	131.14499			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		133.93741	133.93741		133.78983	133.78983			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/05/2017	Bond Future		136.78458	136.78458		136.77711	136.77711			0.00	0.00	0	22,203.00
I2050	On 03/08/2017	Bond Future		137.75364	137.75364		137.74582	137.74582			0.00	220,405,824.00	1,600	5,104.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2050	On 02/11/2017	Bond Future		140.46730	140.46730		140.46193	140.46193			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		141.61058	141.61058		141.60259	141.60259			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/05/2017	Index Future		247.63700	247.63700		247.61600	247.61600			0.00	0.00	0	448.00
IGOV	On 03/08/2017	Index Future		252.39900	252.39900		252.37700	252.37700			0.00	0.00	0	772.00
IGOV	On 02/11/2017	Index Future		257.37100	257.37100		257.35400	257.35400			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		262.56600	262.56600		262.54400	262.54400			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.45000	92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.49000	92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.55000	92.45000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.56000	92.44000		7.56000	92.44000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12740	0.12740		0.12730	0.12730			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12720	0.12720		0.12710	0.12710			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12710	0.12710		0.12700	0.12700			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.28400	9.28400		9.31800	9.31800		14.34	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.40620	9.40620		9.44110	9.44110		14.09	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.52760	9.52760		9.56280	9.56280		13.82	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.27570	1.27570		1.27700	1.27700			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.29120	1.29120		1.29240	1.29240			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.30580	1.30580		1.30690	1.30690			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.27990	1.27990		1.28520	1.28520			0.00	0.00	0	50.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.28310	1.28310		1.28840	1.28840			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future		1.28650	1.28650		1.29180	1.29180			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future		1.07210	1.07210		1.07930	1.07930			0.00	123,291.50	115	30,283.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future		1.07710	1.07710		1.08440	1.08440			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future		1.08250	1.08250		1.08980	1.08980			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future		8.64640	115.93000		8.68714	115.64736		8.45	0.00	415,145,330.00	3,581	102,724.00
R186	On 04/05/2017	Bond Future	8.44	Call	218.88000	0.21888	181.96000	0.18196	218.880	8.24	0.21	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/05/2017	Bond Future	8.70	Call	927.67000	0.92767		798.63000	0.79863	927.670	8.34	0.58	0.00	0	500.00	
R186	On 04/05/2017	Bond Future	8.94	Put	124.74000	0.12474		185.17000	0.18517	124.740	8.43	0.13	0.00	0	500.00	
R186	On 04/05/2017	Bond Future	8.95	Put	115.92000	0.11592		173.36000	0.17336	115.920	8.43	0.13	0.00	0	5,209.00	
R186	On 04/05/2017	Bond Future	9.20	Put	14.11000	0.01411		26.00000	0.02600	14.110	8.57	0.02	0.00	0	5,209.00	
R186	On 03/08/2017	Bond Future			8.68427	112.83567		8.72667	112.54783		8.91	0.00	476,166,527.40	4,220	36,490.00	
R186	On 03/08/2017	Bond Future	8.85	Put	1,602.98000	1.60298		1,733.24000	1.73324	1,602.980	8.85	0.41	0.00	0	750.00	
R186	On 03/08/2017	Bond Future	9.35	Put	626.43000	0.62643		693.74000	0.69374	626.430	9.12	0.20	0.00	0	750.00	
R186	On 03/08/2017	Bond Future	9.50	Put	458.36000	0.45836		511.40000	0.51140	458.360	9.21	0.15	0.00	0	6,500.00	
R186	On 02/11/2017	Bond Future			8.71641	115.03186		8.76027	114.74053		8.83	0.00	0.00	0	4.00	
R186	On 01/02/2018	Bond Future			8.74317	112.02264		8.78922	111.72342		8.83	0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 04/05/2017	Bond Future			298.55849	298.55849		298.37608	298.37608			0.00	0.00	0	1,063.00	
R197	On 03/08/2017	Bond Future			297.40801	297.40801		297.22202	297.22202			0.00	0.00	0	1,481.00	
R197	On 02/11/2017	Bond Future			303.26703	303.26703		303.08294	303.08294			0.00	0.00	0	0.00	
R197	On 01/02/2018	Bond Future			302.33376	302.33376		302.14046	302.14046			0.00	0.00	0	0.00	
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R202	On 04/05/2017	Bond Future			243.37008	243.37008		243.35671	243.35671			0.00	0.00	0	28,185.00	
R202	On 03/08/2017	Bond Future			244.38962	244.38962		244.37597	244.37597			0.00	105,087,536.60	430	12,459.00	
R202	On 02/11/2017	Bond Future			249.20404	249.20404		249.19473	249.19473			0.00	0.00	0	0.00	
R202	On 01/02/2018	Bond Future			250.48703	250.48703		250.47334	250.47334			0.00	0.00	0	0.00	
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2023	On 04/05/2017	Bond Future			8.06844	100.00205		8.10398	99.84130		5.99	0.00	11,300,231.65	113	17,639.00	
R2023	On 03/08/2017	Bond Future			8.08453	101.90697		8.12201	101.74333		5.91	0.00	0.00	0	2,245.00	
R2023	On 02/11/2017	Bond Future			8.09803	99.95909		8.13723	99.79414		5.46	0.00	0.00	0	0.00	
R2023	On 01/02/2018	Bond Future			8.10313	101.95321		8.14518	101.78310		5.46	0.00	0.00	0	0.00	
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R203	On 04/05/2017	Bond Future			7.42840	101.46126		7.43802	101.45789		0.29	0.00	0.00	0	30,371.00	
R203	On 15/09/2017	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2030	On 04/05/2017	Bond Future			9.07732	94.10919		9.12312	93.78745			0.00	1,599,856.23	17	31,302.00	
R2030	On 03/08/2017	Bond Future			9.12434	91.89518		9.17170	91.56748			0.00	0.00	0	3,800.00	
R2030	On 02/11/2017	Bond Future			9.16247	93.68382		9.21116	93.35151			0.00	0.00	0	0.00	
R2030	On 01/02/2018	Bond Future			9.19671	91.54740		9.24733	91.20678			0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 04/05/2017	Bond Future			9.24703	92.88687		9.28776	92.58055		12.26	0.00	0.00	0	22,177.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 03/08/2017	Bond Future		9.29284	94.65625		9.33485	94.34426		12.41	0.00	0.00	0	460.00
R2032	On 02/11/2017	Bond Future		9.33612	92.34005		9.37926	92.02366		12.44	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future		9.37575	94.18222		9.42052	93.85786		12.44	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future		9.42722	96.94201		9.46796	96.60697			0.00	0.00	0	8,780.00
R2035	On 03/08/2017	Bond Future		9.47454	98.78871		9.51652	98.44745			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.52155	96.20942		9.56461	95.86332			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.56621	98.12871		9.61085	97.77399			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.50288	93.41325		9.53864	93.11983		13.77	0.00	9,341,325.00	100	54,367.00
R2037	On 03/08/2017	Bond Future		9.55453	90.93563		9.59138	90.63670		14.63	0.00	0.00	0	480.00
R2037	On 02/11/2017	Bond Future		9.59826	92.70552		9.63597	92.40258		14.74	0.00	0.00	0	0.00
R2037	On 01/02/2018	Bond Future		9.63905	90.29938		9.67812	89.98862		14.74	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.41244	103.92245		7.45324	103.86089		1.27	0.00	10,392,245.00	100	28,829.00
R204	On 03/08/2017	Bond Future		7.35415	101.86191		7.40271	101.79934		1.30	0.00	0.00	0	230.00
R204	On 02/11/2017	Bond Future		7.22556	103.84449		7.28363	103.78262		0.91	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		6.97107	101.87493		7.04860	101.80995		0.91	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.58296	97.05169		9.60868	96.82598		14.39	0.00	0.00	0	11,300.00
R2040	On 03/08/2017	Bond Future		9.63531	94.39289		9.66180	94.16299		15.31	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.67985	96.23019		9.70690	95.99761		15.45	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.72162	93.64397		9.74968	93.40498		15.45	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.63283	93.91974		9.63845	93.86997		15.04	0.00	0.00	0	23,771.00
R2044	On 03/08/2017	Bond Future		9.68436	91.32654		9.69013	91.27598		16.02	0.00	0.00	0	120.00
R2044	On 02/11/2017	Bond Future		9.72831	93.10413		9.73405	93.05426		16.19	0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future		9.76959	90.58070		9.77569	90.52817		16.19	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.61695	93.12446		9.62752	93.02851		15.60	0.00	0.00	0	76,763.00
R2048	On 03/08/2017	Bond Future		9.66279	94.89845		9.67366	94.80068		15.84	0.00	0.00	0	8,590.00
R2048	On 02/11/2017	Bond Future		9.70822	92.30682		9.71919	92.20902		15.99	0.00	0.00	0	0.00
R2048	On 01/02/2018	Bond Future		9.75155	94.14828		9.76303	94.04684		15.99	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 04/05/2017	Bond Future			7.52058		101.62056		7.55617	101.53578		2.27	0.00	0.00	0	76,227.00
R207	On 03/08/2017	Bond Future			7.50233		99.91315		7.54189	99.82689		2.34	0.00	0.00	0	651.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,563.78000		1,563.78		1,489.94000	1,489.94	1,563.780	2.42	0.88	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.44763		101.85782		7.49107	101.77178		2.03	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.35488		100.24728		7.40536	100.15768		2.03	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			7.68118		97.62551		7.71160	97.52671		3.70	0.00	4,002,645.91	41	23,388.00
R208	On 03/08/2017	Bond Future			7.67699		99.48518		7.70972	99.38464		3.74	0.00	0.00	0	180.00
R208	On 02/11/2017	Bond Future			7.65964		98.01904		7.69444	97.91840		3.33	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.62420		99.97443		7.66274	99.86999		3.33	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.39659		73.07514		9.43726	72.79545		14.34	0.00	0.00	0	56,293.00
R209	On 04/05/2017	Bond Future	8.93	Call	35.38000		0.03538		30.11000	0.03011	35.380	13.85	0.05	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	1,029.94000		1,029.94		1,229.58000	1,229.58	1,029.940	14.09	0.59	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	228.44000		0.22844		314.94000	0.31494	228.440	14.27	0.20	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.43968		74.46720		9.48148	74.18227		14.62	0.00	0.00	0	6,695.00
R209	On 02/11/2017	Bond Future			9.48048		72.76611		9.52325	72.47706		14.83	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	564.53000		0.56453		526.64000	0.52664	564.530	14.24	0.15	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,722.19000		1,722.19		1,629.38000	1,629.38	1,722.190	14.39	0.35	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,708.34000		1,708.34		1,807.80000	1,807.80	1,708.340	15.05	0.31	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	803.29000		0.80329		859.73000	0.85973	803.290	15.59	0.17	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.51800		74.21782		9.56219	73.92158		14.83	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future			184.50738		184.50738		184.49744	184.49744			0.00	0.00	0	1,503.00
R210	On 03/08/2017	Bond Future			188.05556		188.05556		188.04553	188.04553			0.00	0.00	0	195.00
R210	On 02/11/2017	Bond Future			189.35981		189.35981		189.35312	189.35312			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			193.18229		193.18229		193.17189	193.17189			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 04/05/2017	Bond Future	148.46553		148.46553		148.45771	148.45771			0.00	0.00	0	3,268.00
R212	On 03/08/2017	Bond Future	149.29350		149.29350		149.28556	149.28556			0.00	0.00	0	1,600.00
R212	On 02/11/2017	Bond Future	152.23462		152.23462		152.22939	152.22939			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	153.24739		153.24739		153.23926	153.23926			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future	9.11630		84.87672		9.16200	84.56400		11.96	0.00	0.00	0	44,151.00
R213	On 03/08/2017	Bond Future	9.15679		86.49349		9.20391	86.17497		12.15	0.00	0.00	0	1,070.00
R213	On 02/11/2017	Bond Future	9.19682		84.62607		9.24520	84.30297		12.21	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.23399		86.31433		9.28419	85.98319		12.21	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future	9.54165		72.80555		9.56224	72.65853		15.08	0.00	0.00	0	35,332.00
R214	On 03/08/2017	Bond Future	9.58530		74.19243		9.60644	74.04273		15.38	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.62850		72.33925		9.65004	72.18793		15.63	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.66952		73.78236		9.69185	73.62673		15.63	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	22,429.19000	22,429.19000		22,517.14000	22,517.14000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.50850	9.50850		9.52220	9.52220			14.52	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.58710	3.58710		3.58720	3.58720			15.55	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.38860	1.38860		1.39230	1.39230				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.36290	1.36290		1.36900	1.36900				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.33920	1.33920		1.34790	1.34790				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>4,996,334,255.00</b>	<b>296,219</b>	<b>4 174 686.00</b>
<b>Grand Total:</b>												<b>4,996,334,255.00</b>	<b>296,219</b>	<b>4 174 686.00</b>